

## How to apply

Interested applicants need to apply on the prescribed enclosed format which must be duly endorsed by the Head of the Department/Institution. Duly filled applications with a recent passport size photo should be sent along with a demand draft (DD) of Rs. 3500/- (for non-sponsored participants/students/research scholars), Rs. 5500/- (for local sponsored participants) and Rs. 8500/- (for participants sponsored by Academic/Industry/Banks/Government/NGO/Private). DD should be taken on any Nationalized Bank in favour of "Continuing Education, NIT, Rourkela," payable at **SBI, REC Campus Branch, Rourkela (Code: 2109)** and send by Speed Post or registered post addressed to: **Dr. Mantu Kumar Mahalik, Programme Organizing Secretary and Asst. Professor, Dept. of Humanities and Social Sciences, National Institute of Technology (NIT), Rourkela, Odisha, Pin-769008, India.** However, one scanned copy of all the documents/requirements may also be sent through Email: [mantu65@gmail.com](mailto:mantu65@gmail.com) as an advance copy. Nevertheless, the candidate will be considered for final shortlisting only after receiving the hard copy of all the documents including demand draft within stipulated time through speed post only. Applications received after the stipulated last date will not be considered. Participants will get an e-mail as a confirmation about their participation in the workshop.

### Important Dates

Last date for receiving the application: 31<sup>st</sup> December, 2015  
Arrival for the Program: 26<sup>th</sup> January, 2016 Afternoon  
Short term course: Date: 27-30 January, 2016  
Confirmation to participants: 08<sup>th</sup> January, 2016  
Participant's confirmation: 10<sup>th</sup> January, 2016

#### Principal Co-Ordinator:

Dr. Mantu Kumar Mahalik  
Assistant Professor (Economics)  
Department of Humanities & Social Sciences,  
National Institute of Technology (NIT), Rourkela-769 008, Odisha  
Contact Nos: (0661)2462792, (Office), 8093505772 (Mob),  
Email: [mantu65@gmail.com](mailto:mantu65@gmail.com)

#### Course Co-Ordinator:

Dr. Narayan Sethi  
Assistant Professor  
Department of Humanities & Social Sciences,  
National Institute of Technology (NIT),  
Rourkela 769 008, Odisha  
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Department of Humanities & Social Sciences,  
National Institute of Technology,  
Rourkela – 769 008 (Orissa)

A Four Day Short Term Course On "Times Series Modeling  
and Forecasting: Using E-Views Package"

27 -30 January, 2016

#### Registration Form

(Last date for submission of the Registration Form is  
31<sup>th</sup> December, 2015)

1. Name:
2. Designation:
3. Mailing Address:
4. Organization:

Telephone No:

E-mail:

5. Accommodation required: Yes / No

6. Registration Fee Amount: .....

DD No..... Date of Issue:

Bank Name:

Date:

(Signature of the Participant)

#### Sponsoring Authority

Signature:

Name:

Designation:

Organization:

Date:

(Seal)

The payment is to be made by demand draft drawn on any Nationalized Bank in favour of "Continuing Education, NIT, Rourkela," payable at **SBI, REC Campus Branch, Rourkela (Code: 2109).**

**The application form should be sent to:**

**Dr. Mantu Kumar Mahalik**

Assistant Professor (Economics)

Department of Humanities & Social Sciences

National Institute of Technology, Rourkela-769 008, Sundargarh,  
Odisha

Contact Nos. (0661) 2462792 (O), 8093505772 (Mob)

**A Four Day Short Term Course  
On**

**Times Series Modeling and  
Forecasting: Using E-Views Package**

**27 -30 January, 2016**



*Organized by:*

**Department of Humanities & Social Sciences,  
National Institute of Technology,  
Rourkela – 769 008 (Orissa)**

## Introduction

The Department of Humanities and Social Sciences, National Institute of Technology (NIT) Rourkela is organizing "A Four Day Term Course on Times Series Modelling and Forecasting: Using E-Views Package" for research scholars, faculties, Industry person, Bank executive, Government, Private Organizations and NGO during 27 -30 January, 2016. The objectives of this workshop is many folds: (i) to provide a depth understanding of the time series techniques and its applications in the fields of economics, business and finance while dealing with the estimation and forecasting of real world frequency data set, and (ii) E-Views econometrics software will be used in modelling and forecasting of the real world time series data.

### The four days' workshop will cover the following topics:

1. Introduction of Times Series Analysis and Properties of OLS.
2. Introduction to Data Mining and Export/Import with E-Views.
3. Trends and Cycles, Deterministic and Stochastic Trends, Stationary Time series, Random Walks, Unit Root Hypothesis, Efficient Market Hypothesis, Structural Break Analysis and Spurious Regression with E-views.
4. Forecasting with Uni-variate models: Box-Jenkin's Auto Regressive Integrated Moving Average Model (ARIMA), Seasonal ARIMA with E-Views
5. Vector Auorgression (VAR) Model- Basic and Structural VAR Model, Impulse Response Function and Variance Decomposition Method in VAR with E-Views.
6. Modelling and Forecasting Johansen Cointegrationtest and Vector Error Correction Model with E-Views.
7. Measuring Risk/Variance through Using Symmetric and Asymmetric ARCH and GARCH Models.
8. Tips on Report Writing, Abstract Writing Skills of MPhil and PhD Thesis as well as Research Papers, Quality Research Papers Writing, Choosing Right Journals and Handling Editorial and Referee's Comments on your submitted paper to Journal.



## Primary Focus

A Four Day Workshop on "A Four Day Term Course on Times Series Modelling and Forecasting: Using E-Views Package" is likely to provide a platform for the participants to acquire knowledge on essential tools and techniques on time series modeling and forecasting and its application for better economic planning, forecasting of sales, production-cum capacity scheduling, budgeting, financial risk management and evaluating alternative strategies. The focus of the course is to highlight the procedures to describe the data using summary statistics and/or graphical methods, to find suitable statistical model to describe the data generating process, to estimate the future values through forecasting and to take action so as to control a given process. Keeping the aptitude at par, the course also heavily imparts on both the theoretical and practical aspects of providing a hand-in-experience of operation of computer software package like E-Views.

The first three-days of workshop will be dedicated towards both the theoretical understanding and practical application of quantitative econometric tools with the help of E-Views.

With growing expectations from the participants, the last day of the workshop will be purely dedicated to providing tips on report writing, choosing an ideal research topics in M.Phil and PhD programs, abstract skills of thesis and research papers, quality research papers writing, selecting right journals for the produced research papers, and handling editorial decisions along with revising the manuscript in line with the suggested comments of peer referees. In the dinner part of the last day workshop, a golden opportunity will be provided to the diversified participants in order to have a one-one interaction between them and faculty of the department in order to clarify and solve their research problems.

### Pedagogy

The workshop will have broadly two Components:

- (i) Theoretical Lessons of various time series models, and
- (ii) Practical and Hands-on Sessions with E-Views.



## For Whom

The workshop is designed for research scholars who are currently doing MPhil and PhD in the field of applied macroeconomics of State/National Universities and Institutions. The workshop is also designed for faculty members in social science and humanities having less than/ up to five years of teaching experience and who are currently involved in teachings and research in social science and humanities of Central/ State Institution/ University Department, etc. Besides these, the participants can be any of the following areas, such as: Finance Professionals, Market Analysts, Bankers, Business Planners and Analysts, Business Executives, Managers, Academicians and Non-Governmental Organizations.



## Participants

Maximum of 30 participants will be shortlisted for this Four-day short term course. The committee will select the participant on the basis of their research topic, and Curriculum Vitae. The committee decision on the selection of the participant is considered to be final and decision binding. The selected participants will not be provided travel allowance in attending the four day workshop. The travel costs are necessarily self-financing. Local travel allowance also won't be given to participants. On first-cum and first-serve basis, the participants will be also provided food and lodging facilities in double sharing basis in the institute guest house (North Block Guest House).

## Resource Persons

Resources persons are eminent and accomplished faculty members drawn from the reputed Universities and Institutions as well as from the Dept. of Humanities and Social Sciences, NIT Rourkela.

## Certificate

The participants will be provided certificates on successful completion of the programme.

## Venue

Dept. of Humanities and Social Sciences,  
National Institute of Technology (NIT) Rourkela,  
Odisha, Pin-769008, India